

Figure 1A

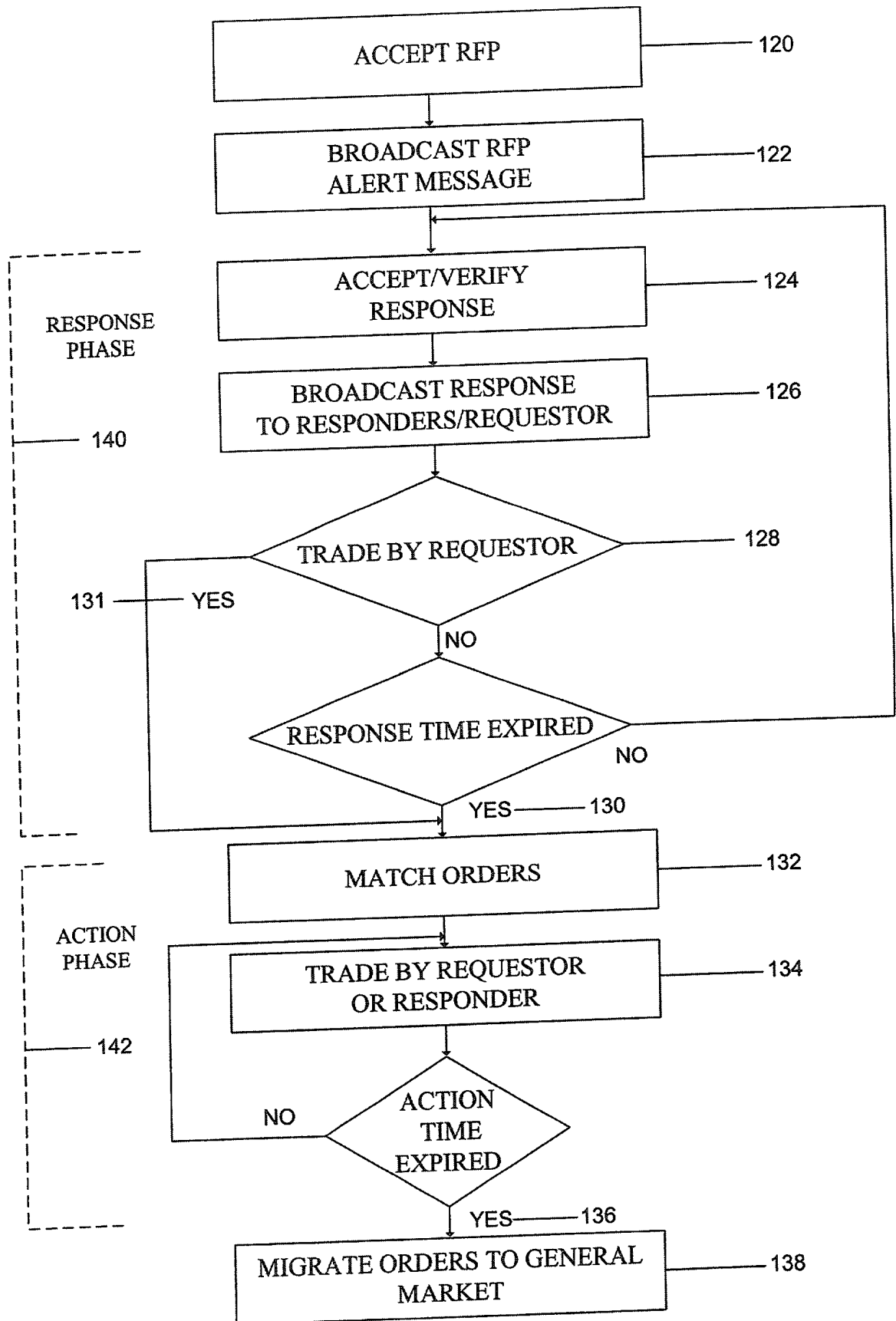
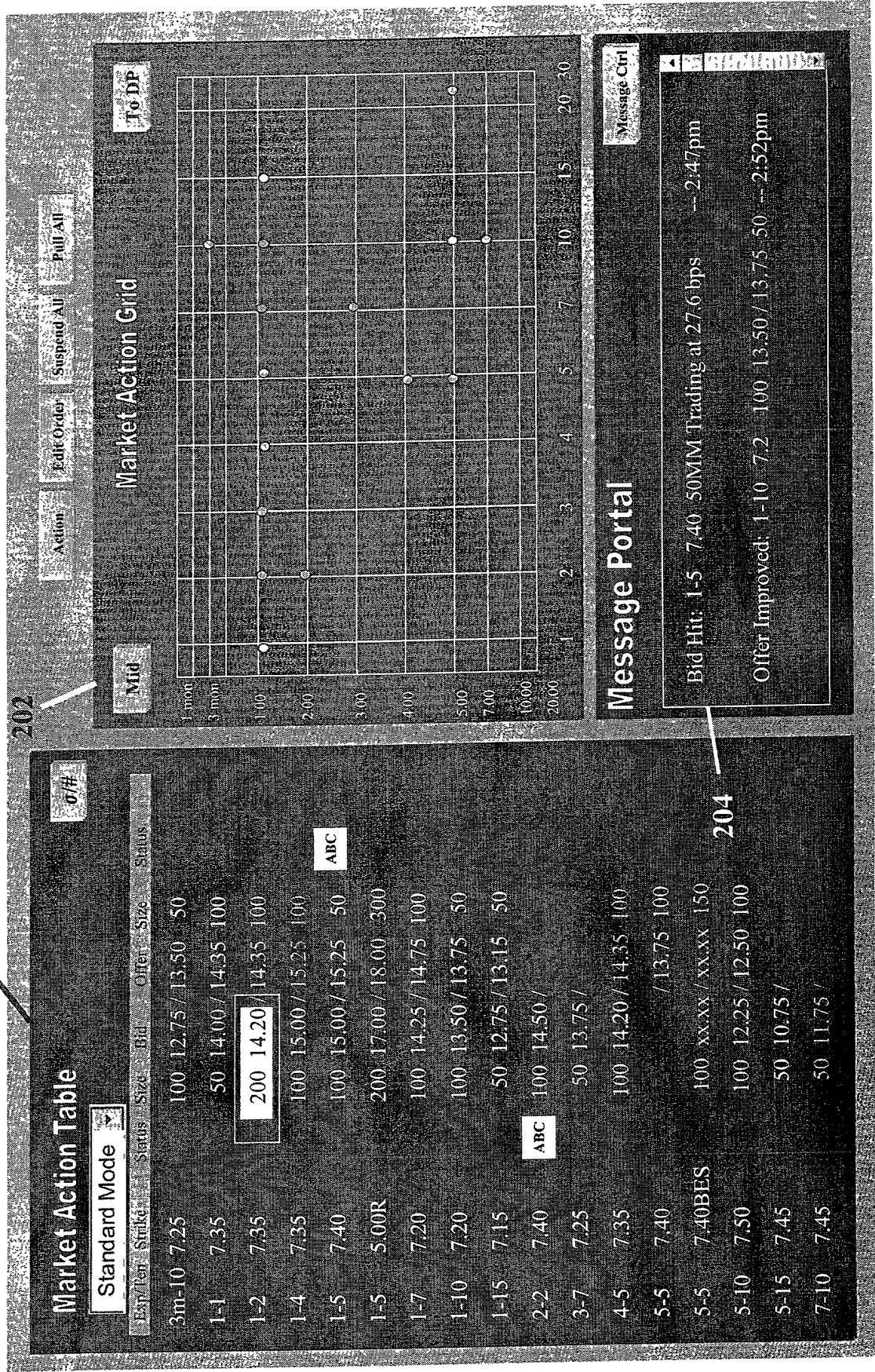


Figure 1B

Figure 2

200



302

Figure 3

Trade

New Order

Query

Query Response

Edit Order

RFP

RFP Response

σ/#

Expiry

1.00

04/18/01

Calendar

Tenor

5.00

04/20/01

Roll

20

Strike

7.40

ATM

◆ Straddle

Receiver

Payer

◆ Euro

Berm

BES

Request For Price

312

316

Status

308

Size

100

Bid

Offer

318

Size

100

Status

310

Live Only

Submit

RFP

320

Close Window

•Live Only

•Live or ABC

304

306



200

Figure 4

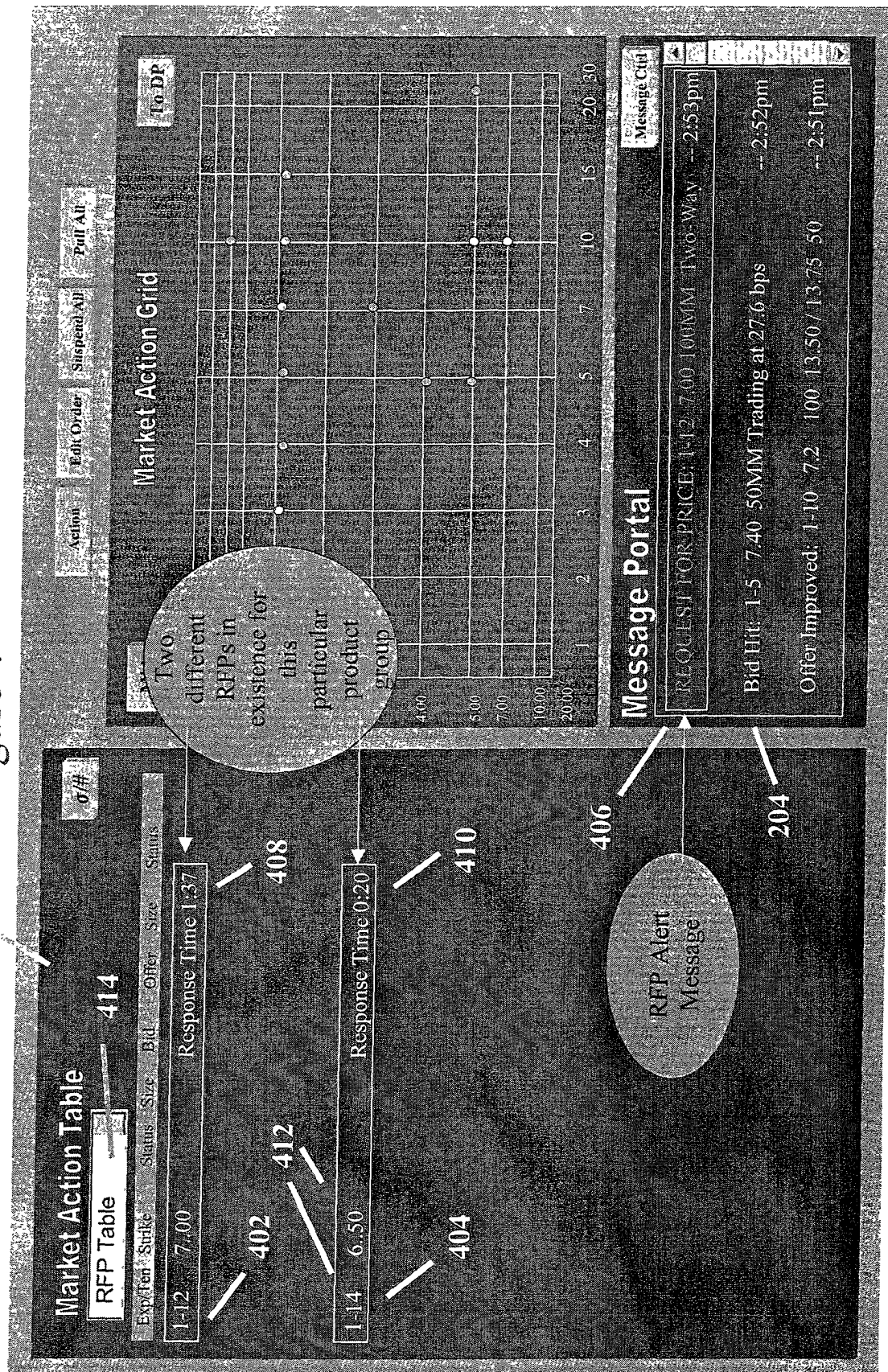


Figure 5

302

Trade

New Order

Query

Query Response

Edit Order

RFP

RFP Response

502

0/#

ACTION SCREEN - USD SWAPTION

Expiry

1.00

04/18/01

Calendar

Tenor

12.00

04/20/01

04/21/13

Roll

20

Strike

7.00

ATM

Straddle

Receiver

Payer

Euro

Berm

BES

Response to the Request For Price

Status

512 Size

508 Bid

504 Offer

506 Size

510 Status

514

Live

100

100

Live

Submit Response

516

Time Remaining

1:37

Close Window



Figure 6

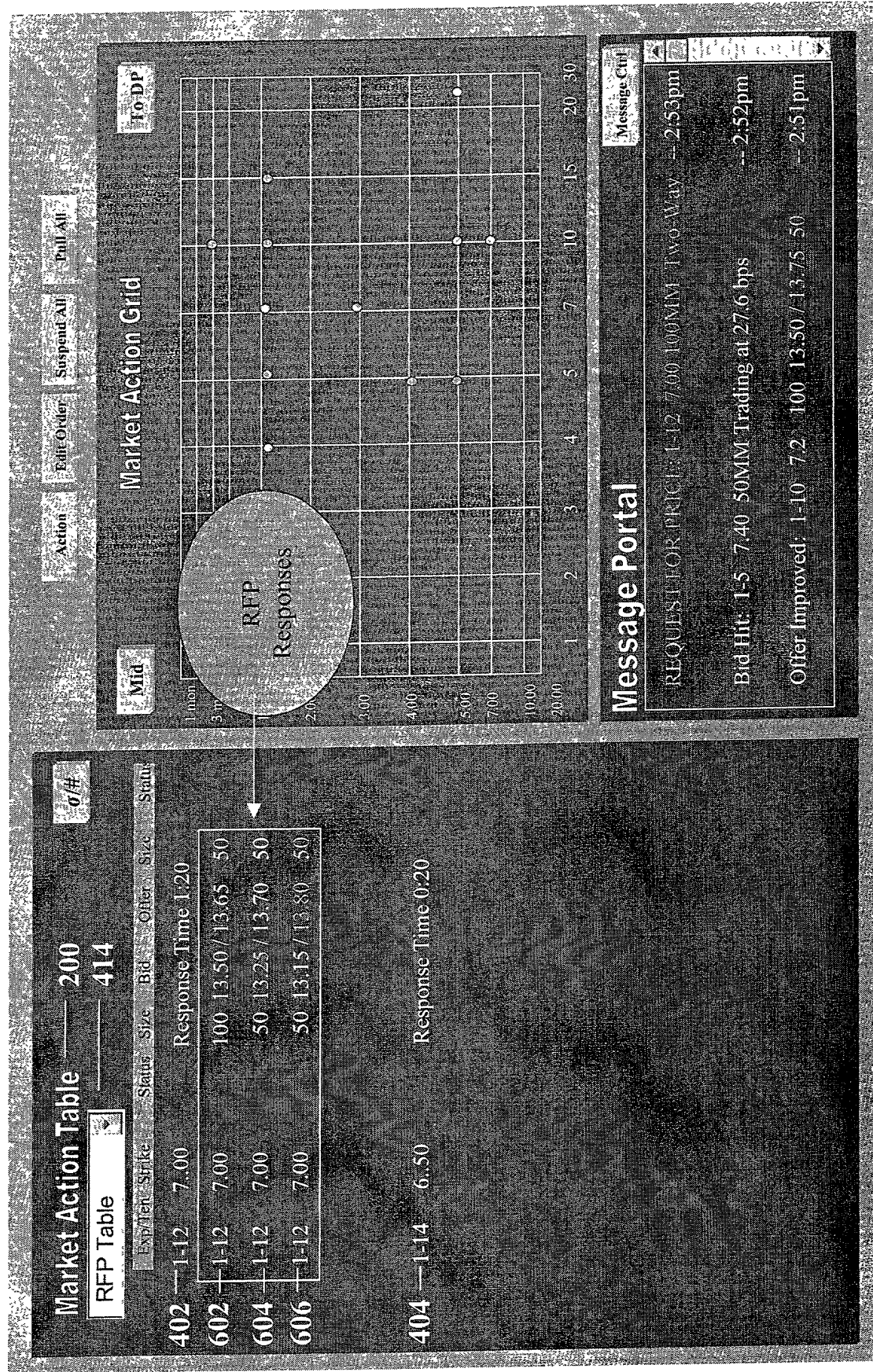






Figure 8

